**PEDRO NUNES**

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**EXPERIENCE:**

**Deutsche Bank A.G. (NYSE: DB) - E-Trading Risk Associate/VP April 2017 – Present, New York, NY**

* Monitor the Bank’s Global Equities, Global Credit, Core Rates, FX and Money Markets businesses’ to prevent Financial Crime and money laundering by analyzing trades that breached the Risk Model’s thresholds, and escalate flagged trading activity to internal stakeholders such as Sales & Trading senior management or MO to ensure orderly markets.
* Lowered expenses by discussing Product backlog, UX/UI design as assistant Product Manager to migrate Surveillance process from current vendor systems to in-house developed Case Analysis Tool.
* Led Jaguar project whose purpose is to monitor and flag the flow of money between DB legal entities to meet CCAR minimum capital requirements done by the Trading desk, which in accordance to regulation is meant to be done by finance.
* Make Enhancements to the Risk Model by implementing business logic to tag and filter corporate actions, trade life-cycle events, and other BAU amendments to make the risk model more sensitive towards true anomalies.
* Own, execute, and develop new data analytics business intelligence reports for internal stakeholders across the bank using SQL, Pandas, and Matplotlib. Discuss requirement updates and effectively re-write existing report’s Python/SQL source code.
* Own the De Minimis process by liaising with Market Risk and Trading to identify all trades booked past month-end not factored into the VaR calculation to adequately calculate the firm’s RWA on a monthly basis.

**MUFG Bank, Ltd. (NYSE: MUFG) – Product Controller Officer - Credit Derivatives April 2016 – March 2017, Jersey City, NJ**

* Own the P/L attribution process for the Bank’s Credit Derivatives Desk by obtaining the end of day Market Data, Spreads, and valuing the CDS, CMBX, RPA, and Amortized Loan books on a position and portfolio level.
* Explain CDS P/L drivers and anomalies to traders, by investigating the spreads uploaded to the pricing model, booked Notionals, basis points, last coupon dates, and maturity dates entered in the booking system to verify the Mark to Markets, and calculate the MTM/NPV for independent price verification. Conduct reconciliation between books and systems to clear breaks.
* Coded new Macros and updated the Credit Derivatives Desk P/L Excel model’s existing VBA source code to calculate Implied Spreads for newly traded CDS positions with maturities exceeding 10 years.
* Integrated the P/L calculation for the newly traded amortizing loans to the existing Excel pricing model, and automated majority of the end P/L report’s data QA process reducing process run time by 10 minutes using VBA while also raising accuracy.
* Booked CDS MTMs, Tenors, PV01, RPA amortization schedule, Loan terms, Yields to forecast payoff schedule.
* Trained new-hire on all aspects of the attribution process, excel model functionality, product structure, data flow, and source files.

**Bloomberg L.P. – Market Data Analyst** **- Fixed Income/Funds**  **June 2015 – March 2016, Princeton, NJ**

* Conduct Credit Risk analysis to determine the issuer’s/obligor’s overall credit profile and capacity to meet its debt obligations.
* Analyze Bond’s Prospectuses to determine New Issue’s bond type as either General Obligation or Revenue Bond, identify main underwriters and syndicate members, and categorize bonds into Refunding/Refunded to update the database accordingly.
* Performed daily and month-end trade reconciliation for all Latam Schedule 13D and Form 13F transactions to update the corporate ownership (HDS <GO>) holdings function page for Fixed Income/Real Estate funds and Fund of Funds.
* Created Tickers, Fund Description (DES <GO>), Investment Geolocation, Asset Distribution for all newly issued Funds.
* Worked with clients over the telephone to sort out data discrepancies pertaining to their funds being displayed on the terminal and added new funds that clients recently brought to market.

**SKILLS:**

* Bilingual: English/Portuguese; Basic: Spanish.
* Credit Analysis: Income Statement, Cash Flow Statement, Balance Sheet, Leverage Ratios. Macro/Micro Economic Analysis, Option Greeks. Monte Carlo, Sharpe Ratio, VaR, CAPM, Fama-French Model, ARMA model, ARIMA model, GARCH model.
* Git, GitHub, Git Bash, Git Lab, VS Code, Jupyter Lab, Slack, Jira, Tableau, Postman, Bloomberg, MS Word, PowerPoint, Excel: Pivot Tables, Logic Functions, V-Lookups, Data Filters.
* Python 3 - Pandas, Numpy, Plotly, Seaborn, Matplotlib, APIs. SQL. VBA.

**EDUCATION:**

**Columbia Engineering – Boot Camp, Fintech – Software Engineering Cohort of May 2020**

* Financial Econometrics, Trading Algorithms, Machine Learning in Finance, Blockchain development.

Series 7 (FINRA); Series 66 (63 and 65) (FINRA) Obtained Jul 2014, Aug 2014

**Rutgers University – Bachelor of Science (BSc)**, **Finance, General**   **Class of May 2013**